



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.40000		90.40000		90.40000	90.40000			0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	757.30300		757.30300		757.30300	757.30300			0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	765.05800		765.05800		765.05800	765.05800			0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	773.23600		773.23600		773.23600	773.23600			0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	781.55400		781.55400		781.55400	781.55400			0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	819.19400		819.19400		819.19400	819.19400			0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	827.58300		827.58300		827.58300	827.58300			0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	836.42900		836.42900		836.42900	836.42900			0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	845.42800		845.42800		845.42800	845.42800			0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	719.41500		719.41500		719.41500	719.41500			0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	726.78200		726.78200		726.78200	726.78200			0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	734.55000		734.55000		734.55000	734.55000			0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	742.45300	742.45300		742.45300	742.45300			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	11.93991	72.33488		11.93991	72.33488			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.21995	73.07566		12.21995	73.07566			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.50179	70.08244		12.50179	70.08244			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.80010	70.84492		12.80010	70.84492			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.37488	71.43259		12.37488	71.43259			0.00	0.00	0	4,789.00
ES42	On 04/02/2021	Bond Future	12.63703	72.16470		12.63703	72.16470			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.91103	68.67876		12.91103	68.67876			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.19343	69.42633		13.19343	69.42633			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	710.67800	710.67800		710.67800	710.67800			0.00	0.00	0	1,008.00
GOVI	On 04/02/2021	GOVI	717.95600	717.95600		717.95600	717.95600			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	725.63000	725.63000		725.63000	725.63000			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	733.43700	733.43700		733.43700	733.43700			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	144.43474	144.43474		144.43474	144.43474			0.00	0.00	0	3,891.00
I2025	On 04/02/2021	Bond Future	144.44046	144.44046		144.44046	144.44046			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	146.01960	146.01960		146.01960	146.01960			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	146.11103	146.11103		146.11103	146.11103			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	102.66498	102.66498		102.66498	102.66498			0.00	0.00	0	5,030.00
I2029	On 04/02/2021	Bond Future	103.74166	103.74166		103.74166	103.74166			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	103.73606	103.73606		103.73606	103.73606			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	104.88870	104.88870		104.88870	104.88870			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/11/2020	Bond Future	96.62677	96.62677		96.62677	96.62677			0.00	0.00	0	10,355.00
I2033	On 04/02/2021	Bond Future	97.64011	97.64011		97.64011	97.64011			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	97.49142	97.49142		97.49142	97.49142			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	98.57468	98.57468		98.57468	98.57468			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	108.17817	108.17817		108.17817	108.17817			0.00	51,384,630.75	475	10,927.00
I2038	On 04/02/2021	Bond Future	107.61501	107.61501		107.61501	107.61501			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	108.79168	108.79168		108.79168	108.79168			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	108.27816	108.27816		108.27816	108.27816			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	96.06279	96.06279		96.06279	96.06279			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	97.07028	97.07028		97.07028	97.07028			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	96.34086	96.34086		96.34086	96.34086			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	97.41137	97.41137		97.41137	97.41137			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future	98.19173	98.19173		98.19173	98.19173			0.00	59,307,804.92	604	13,962.00
I2050	On 04/02/2021	Bond Future	97.33059	97.33059		97.33059	97.33059			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	98.39478	98.39478		98.39478	98.39478			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	97.55962	97.55962		97.55962	97.55962			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 05/11/2020	Index Future	260.59100	260.59100		260.59100	260.59100			0.00	0.00	0	1,203.00
I GOV	On 04/02/2021	Index Future	263.32400	263.32400		263.32400	263.32400			0.00	0.00	0	0.00
I GOV	On 06/05/2021	Index Future	266.20200	266.20200		266.20200	266.20200			0.00	0.00	0	0.00
I GOV	On 05/08/2021	Index Future	269.12800	269.12800		269.12800	269.12800			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.35500	96.64500		3.39500	96.60500			0.00	0.00	0	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.26500	96.73500		3.30500	96.69500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.26000	96.74000		3.31000	96.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.22000	96.78000		3.26000	96.74000			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.24000	96.76000		3.28000	96.72000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.26000	96.74000		3.31000	96.69000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.28500	96.71500		3.32500	96.67500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.42500	96.57500		3.41500	96.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.54000	96.46000		3.54000	96.46000			0.00	0.00	0	30,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.73000	96.27000		3.74000	96.26000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	3.89500	96.10500		3.89500	96.10500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.12000	95.88000		4.12000	95.88000			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.29172	119.65527		7.29172	119.65527		7.88	0.00	105,894,913.95	885	89,526.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R186	On 05/11/2020	Bond Future	6.50	Call	203.57000	0.20357	209.86000	0.20986	203.570	7.56	0.12	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	811.89000	0.81189	823.78000	0.82378	811.890	7.78	0.34	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	2,103.18000	2.10318	2,115.84000	2.11584	2,103.180	7.99	0.62	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	3,373.46000	3.37346	3,383.69000	3.38369	3,373.460	8.25	0.78	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	4,047.21000	4.04721	4,055.93000	4.05593	4,047.210	8.38	0.83	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	5,571.30000	5.57130	5,576.77000	5.57677	5,571.300	8.60	0.92	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	6.27000	0.00627	6.79000	0.00679	6.270	8.60	0.00	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.46932	115.60169	7.46932	115.60169		8.02	0.00	0.00	0	0.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,288.57000	1.28857	1,295.91000	1.29591	1,288.570	8.25	0.32	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.65443	116.83849	7.65443	116.83849		7.27	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			7.85674	112.82807	7.85674	112.82807		7.36	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			314.79333	314.79333	314.79333	314.79333			0.00	0.00	0	2,936.00
R197	On 04/02/2021	Bond Future			310.23883	310.23883	310.23883	310.23883			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			313.63114	313.63114	313.63114	313.63114			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			309.10915	309.10915	309.10915	309.10915			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			217.08122	217.08122	217.08122	217.08122			0.00	651,243.66	3	7,870.00
R202	On 04/02/2021	Bond Future			215.18511	215.18511	215.18511	215.18511			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			217.53779	217.53779	217.53779	217.53779			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			215.70205	215.70205	215.70205	215.70205			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			4.44056	108.68201	4.44056	108.68201		1.83	0.00	10,107,426.93	93	34,474.00
R2023	On 04/02/2021	Bond Future			4.48688	109.79501	4.48688	109.79501		1.94	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.50934	107.06185	4.50934	107.06185		1.76	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.53266	108.22630	4.53266	108.22630		1.57	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.39064	93.73847	9.39064	93.73847		13.73	0.00	4,686,923.50	50	92,820.00
R2030	On 05/11/2020	Bond Future	8.10	Call	118.12000	0.11812	123.14000	0.12314	118.120	12.89	0.06	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	228.06000	0.22806	235.67000	0.23567	228.060	12.89	0.10	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	240.14000	0.24014	247.99000	0.24799	240.140	12.89	0.11	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	367.21000	0.36721	377.19000	0.37719	367.210	12.91	0.15	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	591.28000	0.59128	603.94000	0.60394	591.280	13.06	0.22	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	768.94000	0.76894	783.11000	0.78311	768.940	13.17	0.27	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	785.21000	0.78521	799.50000	0.79950	785.210	13.18	0.27	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,099.65000	1.09965	1,115.70000	1.11570	1,099.650	13.34	0.35	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,120.41000	1.12041	1,136.56000	1.13656	1,120.410	13.35	0.35	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	1,560.21000	1.56021	1,577.60000	1.57760	1,560.210	13.52	0.44	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.49	Put	1,732.33000	1.73233	1,750.02000	1.75002	1,732.330	13.72	0.44	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.60	Put	1,470.88000	1.47088	1,488.26000	1.48826	1,470.880	13.82	0.40	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	1,448.74000	1.44874	1,466.08000	1.46608	1,448.740	13.83	0.39	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,362.61000	1.36261	1,379.77000	1.37977	1,362.610	13.86	0.37	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	979.94000	0.97994	995.76000	0.99576	979.940	14.09	0.29	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	794.04000	0.79404	808.78000	0.80878	794.040	14.26	0.25	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	10.06	Put	708.36000	0.70836	722.48000	0.72248	708.360	14.36	0.23	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	421.53000	0.42153	432.69000	0.43269	421.530	14.83	0.15	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	355.14000	0.35514	365.34000	0.36534	355.140	14.98	0.13	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.60311	90.69442	9.60311	90.69442		13.86	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	615.94000	0.61594	622.23000	0.62223	615.940	13.22	0.16	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	768.22000	0.76822	775.25000	0.77525	768.220	13.22	0.19	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	778.62000	0.77862	785.70000	0.78570	778.620	13.22	0.19	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,477.00000	1.47700	1,486.29000	1.48629	1,477.000	13.45	0.31	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	1,990.79000	1.99079	2,000.94000	2.00094	1,990.790	13.62	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	2,167.86000	2.16786	2,178.21000	2.17821	2,167.860	13.67	0.40	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	1,906.21000	1.90621	1,916.49000	1.91649	1,906.210	14.52	0.33	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.82340	91.66512	9.82340	91.66512		12.90	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	633.25000	0.63325	637.54000	0.63754	633.250	12.24	0.14	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	5,662.07000	5.66207	5,669.51000	5.66951	5,662.070	12.56	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,578.11000	3.57811	3,586.13000	3.58613	3,578.110	13.02	0.46	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.06317	88.65704	10.06317	88.65704		12.98	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			10.33078	87.16619	10.33078	87.16619		16.86	0.00	3,660,979.98	42	119,908.00
R2032	On 05/11/2020	Bond Future	8.94	Call	137.81000	0.13781	143.62000	0.14362	137.810	15.70	0.06	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	213.44000	0.21344	221.14000	0.22114	213.440	15.70	0.09	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	474.05000	0.47405	486.24000	0.48624	474.050	15.90	0.17	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	689.96000	0.68996	704.63000	0.70463	689.960	16.11	0.22	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	954.18000	0.95418	971.59000	0.97159	954.180	17.97	0.25	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	841.44000	0.84144	858.06000	0.85806	841.440	18.15	0.23	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.55825	88.05910	10.55825	88.05910		16.27	0.00	0.00	0	0.00
R2032	On 04/02/2021	Bond Future	8.79	Call	499.38000	0.49938	505.33000	0.50533	499.380	15.45	0.12	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	964.10000	0.96410	972.50000	0.97250	964.100	15.45	0.21	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	2,957.46000	2.95746	2,969.70000	2.96970	2,957.460	16.55	0.41	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.79104	84.85624	10.79104	84.85624		15.80	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,096.83000	3.09683	3,105.55000	3.10555	3,096.830	15.46	0.43	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,233.31000	1.23331	1,239.78000	1.23978	1,233.310	16.98	0.18	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.03680	85.77951	11.03680	85.77951		15.17	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2020	Bond Future			11.06192	86.18041		11.06192	86.18041		19.24	0.00	0.00	0	106,275.00
R2035	On 04/02/2021	Bond Future			11.30266	87.06292		11.30266	87.06292		18.50	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	8,854.69000	8.85469	8,865.00000	8.86500	8,854.690		17.48	0.76	0.00	0	650.00
R2035	On 04/02/2021	Bond Future	11.14	Put	4,595.19000	4.59519	4,608.95000	4.60895	4,595.190		18.40	0.52	0.00	0	650.00
R2035	On 06/05/2021	Bond Future			11.54020	83.51972		11.54020	83.51972		17.81	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,726.79000	1.72679	1,734.63000	1.73463	1,726.790		16.84	0.27	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	10.81	Call	2,828.72000	2.82872	2,837.96000	2.83796	2,828.720		17.15	0.38	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	11.32	Put	5,465.27000	5.46527	5,475.23000	5.47523	5,465.270		17.64	0.52	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	11.55	Put	4,769.11000	4.76911	4,779.16000	4.77916	4,769.110		17.85	0.47	0.00	0	1,650.00
R2035	On 06/05/2021	Bond Future	12.02	Put	3,604.69000	3.60469	3,614.61000	3.61461	3,604.690		18.38	0.38	0.00	0	793.00
R2035	On 06/05/2021	Bond Future	12.77	Put	2,261.91000	2.26191	2,270.79000	2.27079	2,261.910		19.14	0.27	0.00	0	1,650.00
R2035	On 05/08/2021	Bond Future			11.79412	84.42832		11.79412	84.42832		16.99	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			11.31794	81.60262		11.31794	81.60262		20.42	0.00	0.00	0	139,139.00
R2037	On 04/02/2021	Bond Future			11.55114	78.18411		11.55114	78.18411		20.71	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	570.36000	0.57036	577.16000	0.57716	570.360		19.60	0.12	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.35	Put	9,034.08000	9.03408	9,044.44000	9.04444	9,034.080		19.60	0.76	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	10.48	Call	1,515.26000	1.51526	1,526.20000	1.52620	1,515.260		19.60	0.27	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	10.85	Put	6,618.52000	6.61852	6,631.10000	6.63110	6,618.520		20.01	0.64	0.00	0	72.00
R2037	On 04/02/2021	Bond Future	11.90	Put	3,196.63000	3.19663	3,210.39000	3.21039	3,196.630		21.20	0.40	0.00	0	240.00
R2037	On 04/02/2021	Bond Future	11.97	Call	5,482.61000	5.48261	5,496.29000	5.49629	5,482.610		21.30	0.62	0.00	0	300.00
R2037	On 04/02/2021	Bond Future	13.73	Put	665.42000	0.66542	672.76000	0.67276	665.420		22.29	0.12	0.00	0	300.00
R2037	On 06/05/2021	Bond Future			11.78979	79.02108		11.78979	79.02108		18.99	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.04677	75.62528		12.04677	75.62528		19.16	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			11.48690	83.34300		11.48690	83.34300		21.36	0.00	3,667,092.00	44	72,600.00
R2040	On 05/11/2020	Bond Future	9.50	Call	41.62000	0.04162	44.23000	0.04423	41.620		19.56	0.02	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	9.73	Call	82.12000	0.08212	86.42000	0.08642	82.120		19.56	0.03	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	10.00	Call	168.80000	0.16880	175.88000	0.17588	168.800		19.56	0.06	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	10.23	Call	293.11000	0.29311	303.15000	0.30315	293.110		19.56	0.10	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.00	Call	1,401.62000	1.40162	1,423.26000	1.42326	1,401.620		20.55	0.33	0.00	0	2,380.00
R2040	On 05/11/2020	Bond Future	11.50	Put	2,737.35000	2.73735	2,762.04000	2.76204	2,737.350		21.36	0.48	0.00	0	2,000.00
R2040	On 05/11/2020	Bond Future	11.70	Put	2,166.59000	2.16659	2,190.96000	2.19096	2,166.590		21.65	0.41	0.00	0	2,000.00
R2040	On 04/02/2021	Bond Future			11.71855	79.69204		11.71855	79.69204		21.62	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	380.79000	0.38079	386.24000	0.38624	380.790		20.35	0.08	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	9.57	Call	427.89000	0.42789	433.75000	0.43375	427.890		20.35	0.09	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.07	Call	835.76000	0.83576	844.38000	0.84438	835.760		20.35	0.16	0.00	0	800.00
R2040	On 04/02/2021	Bond Future	10.24	Call	1,026.44000	1.02644	1,035.99000	1.03599	1,026.440		20.35	0.19	0.00	0	500.00
R2040	On 04/02/2021	Bond Future	11.57	Put	4,832.11000	4.83211	4,846.79000	4.84679	4,832.110		21.43	0.51	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 04/02/2021	Bond Future	11.74	Put	4,285.86000	4.28586	4,300.62000	4.30062	4,285.860	21.61	0.47		0.00	0	800.00
R2040	On 06/05/2021	Bond Future			11.95527	80.54525	11.95527	80.54525		19.52	0.00		0.00	0	0.00
R2040	On 05/08/2021	Bond Future			12.21018	76.91572	12.21018	76.91572		19.60	0.00		0.00	0	0.00
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.00
R2044	On 05/11/2020	Bond Future			11.56291	79.85588	11.56291	79.85588		22.34	0.00		3,513,658.72	44	47,298.00
R2044	On 05/11/2020	Bond Future	8.87	Call	3.19000	0.00319	3.52000	0.00352	3.190	20.47	0.00		0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	15.85000	0.01585	17.08000	0.01708	15.850	20.47	0.01		0.00	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	18.86000	0.01886	20.28000	0.02028	18.860	20.47	0.01		0.00	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	63.67000	0.06367	67.26000	0.06726	63.670	20.47	0.03		0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	128.49000	0.12849	134.39000	0.13439	128.490	20.47	0.05		0.00	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	146.56000	0.14656	153.02000	0.15302	146.560	20.47	0.06		0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	154.37000	0.15437	161.05000	0.16105	154.370	20.47	0.06		0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	4,758.97000	4.75897	4,780.71000	4.78071	4,758.970	21.62	0.67		0.00	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	4,266.16000	4.26616	4,289.07000	4.28907	4,266.160	21.83	0.63		0.00	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	3,425.24000	3.42524	3,449.63000	3.44963	3,425.240	22.17	0.55		0.00	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	3,243.98000	3.24398	3,268.57000	3.26857	3,243.980	22.24	0.53		0.00	0	1,815.00
R2044	On 04/02/2021	Bond Future			11.78803	76.29433	11.78803	76.29433		22.61	0.00		0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	437.39000	0.43739	443.35000	0.44335	437.390	21.29	0.10		0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,450.14000	11.45014	11,459.62000	11.45962	11,450.140	21.29	0.81		0.00	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,198.12000	8.19812	8,210.40000	8.21040	8,198.120	21.42	0.70		0.00	0	265.00
R2044	On 06/05/2021	Bond Future			12.01785	77.11118	12.01785	77.11118		20.41	0.00		0.00	0	0.00
R2044	On 05/08/2021	Bond Future			12.26523	73.56943	12.26523	73.56943		20.50	0.00		0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.00
R2048	On 05/11/2020	Bond Future			11.52122	78.76335	11.52122	78.76335		22.99	0.00		1,260,213.60	16	112,233.00
R2048	On 05/11/2020	Bond Future	10.00	Call	149.33000	0.14933	155.89000	0.15589	149.330	20.98	0.06		0.00	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,351.52000	1.35152	1,373.20000	1.37320	1,351.520	22.09	0.32		0.00	0	950.00
R2048	On 04/02/2021	Bond Future			11.74452	79.56996	11.74452	79.56996		21.95	0.00		0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,745.27000	1.74527	1,757.32000	1.75732	1,745.270	20.63	0.29		0.00	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,657.17000	3.65717	3,671.94000	3.67194	3,657.170	21.66	0.47		0.00	0	2,590.00
R2048	On 06/05/2021	Bond Future			11.96413	76.00967	11.96413	76.00967		20.83	0.00		0.00	0	0.00
R2048	On 05/08/2021	Bond Future			12.19828	76.83661	12.19828	76.83661		19.69	0.00		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.00
R208	On 05/11/2020	Bond Future			3.65071	101.93740	3.65071	101.93740		0.19	0.00		0.00	0	7,525.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00		0.00	0	0.00
R209	On 05/11/2020	Bond Future			10.89790	66.37295	10.89790	66.37295		21.46	0.00		0.00	0	28,041.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2021	Bond Future			11.10356	67.05285		11.10356	67.05285		20.97	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future			11.31240	64.63009		11.31240	64.63009		20.35	0.00	0.00	0	1,850.00
R209	On 06/05/2021	Bond Future	10.25	Call	1,905.20000	1.90520	1,912.73000	1.91273	1,905.200		19.31	0.32	0.00	0	3,750.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,406.34000	4.40634	4,415.22000	4.41522	4,406.340		20.35	0.48	0.00	0	4,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,475.68000	2.47568	2,484.11000	2.48411	2,475.680		21.91	0.31	0.00	0	4,000.00
R209	On 05/08/2021	Bond Future			11.53065	65.33326		11.53065	65.33326		19.71	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			190.00244	190.00244		190.00244	190.00244			0.00	0.00	0	2,264.00
R210	On 04/02/2021	Bond Future			191.99517	191.99517		191.99517	191.99517			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			191.37933	191.37933		191.37933	191.37933			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			193.50589	193.50589		193.50589	193.50589			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			169.50741	169.50741		169.50741	169.50741			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			168.98585	168.98585		168.98585	168.98585			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			170.83354	170.83354		170.83354	170.83354			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			170.39898	170.39898		170.39898	170.39898			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.85270	83.14716		9.85270	83.14716		15.83	0.00	0.00	0	16,432.00
R213	On 04/02/2021	Bond Future			10.06894	83.99866		10.06894	83.99866		15.41	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.28290	81.36780		10.28290	81.36780		14.93	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.51237	82.25288		10.51237	82.25288		14.42	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			11.18657	63.95480		11.18657	63.95480		23.08	0.00	60,501,240.80	946	19,028.00
R214	On 04/02/2021	Bond Future			11.39279	64.60974		11.39279	64.60974		22.46	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.59488	62.02373		11.59488	62.02373		21.88	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.80919	62.69847		11.80919	62.69847		21.13	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Total for Derivatives :											304,636,128.81	3,202	1 272 545.00
Grand Total:											304,636,128.81	3,202	1 272 545.00